

NSE		nairobi securities exchange		next						
Discover Opportunity				NSE Derivatives Market						
DERIVATIVES PRICELIST										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
									July 29, 2022	
INDEX (N25I)										
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	48	3,284	3,256			-	
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	139	3,327	3,298			-	
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	230	3,375	3,347			-	
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	321	3,425	3,396			-	
INDEX (25MN)										
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	48	3,150	3,180	3	94,500	20	
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	139	3,327	3,298			-	
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	230	3,375	3,347			-	
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	321	3,425	3,396			-	
SINGLE STOCK FUTURE (SCOM)										
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	48	29.00	29.98	3	87,000	25	
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	139	30.94	31.00			6	
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	230	28.78	31.78	1	28,780	33	
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	321	32.53	32.60			4	
SINGLE STOCK FUTURE (EQTY)										
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	48	48.43	48.38			4	
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	139	49.59	49.54			1	
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	230	45.80	50.80	1	45,800	34	
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	321	36.50	52.10	1	36,500	11	
SINGLE STOCK FUTURE (KCBG)										
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	48	41.51	40.36			9	
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	139	41.51	40.33			-	
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	230	37.50	41.35	1	37,500	14	
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	321	43.64	42.41			-	
SINGLE STOCK FUTURE (EABL)										
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	48	156.60	154.35			16	
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	139	160.35	158.05			7	
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	230	164.40	162.05			-	
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	321	168.60	166.25			-	
SINGLE STOCK FUTURE (BATK)										
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	48	443.90	448.75			-	
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	139	454.55	459.50			-	
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	230	466.00	471.15			-	
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	321	477.90	483.25			-	
SINGLE STOCK FUTURE (ABSA)										
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	48	10.31	11.06	1	10,310	58	
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	139	10.31	11.31	1	10,310	18	
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	230	11.70	11.60			-	
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	321	12.00	11.90			-	
SINGLE STOCK FUTURE (NCBA)										
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	48	25.17	25.07			3	
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	139	25.78	25.68			-	
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	230	26.42	26.33			-	
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	321	27.10	27.00			-	
SINGLE STOCK FUTURE (COOP)										
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	48	12.01	10.35			3	
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	139	12.29	11.88			-	
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	230	12.60	12.18			-	
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	321	12.92	12.50			-	
SINGLE STOCK FUTURE (SCBK)										
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	48	134.15	134.20			-	
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	139	137.40	137.40			-	
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	230	140.85	140.90			-	
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	321	144.45	144.50			-	
SINGLE STOCK FUTURE (IMHP)										
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	48	17.15	17.99			-	
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	139	17.56	17.57			-	
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	230	18.00	18.01			-	
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	321	18.46	18.47			-	

